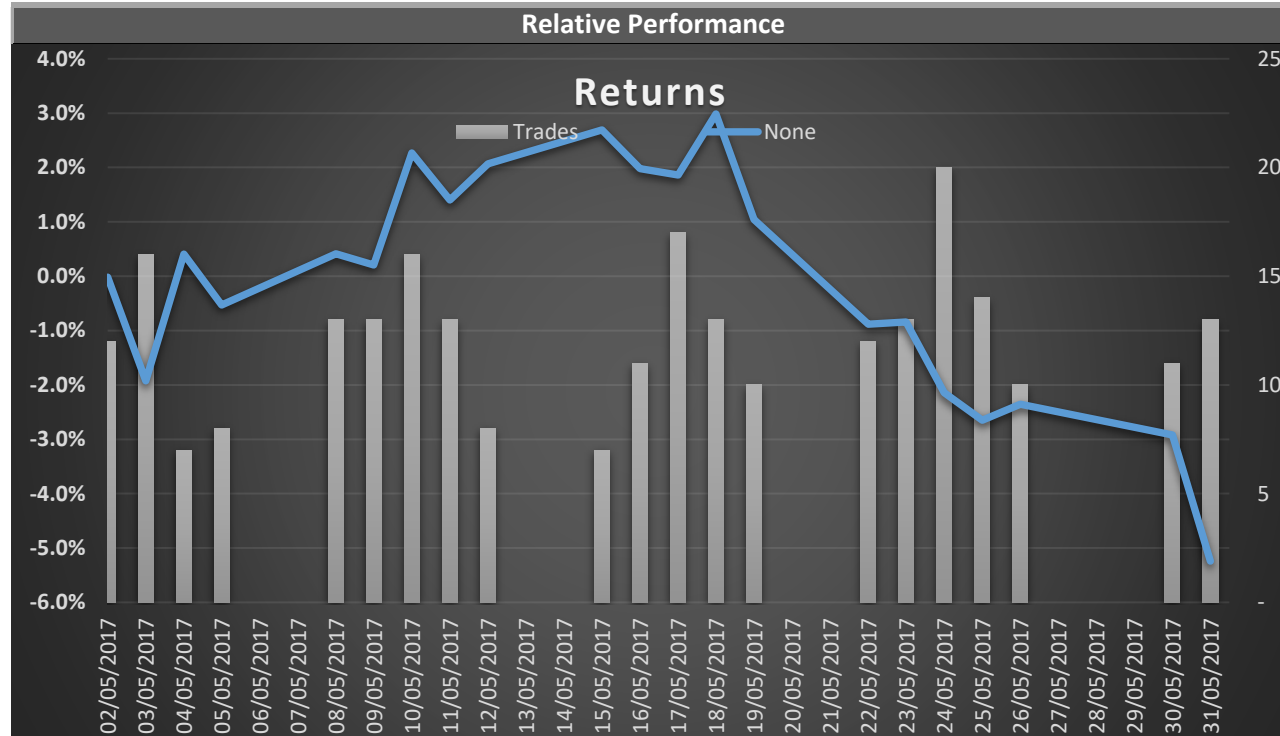


Performance Metrics	
Trades	257
Wins	103
Losses	135
Flat	19
Win Rate	40.08%
Average Win (P)	44.46
Average Win (%)	0.35%
Average Loss (P)	-38.12
Average Loss (%)	-0.31%
Average Stop	52.99
Average Target	132.61
Average R/R	2.50
Longs	132
Short	125
Buy wins	62
Buy win rate	47.0%
Average Buy Win (P)	39
Average Buy Win (%)	0.31%
Sell wins	41
Sell win rate	32.8%
Average Sell Win (P)	53
Average Sell Win (%)	0.42%
Average Outcome (%)	-0.25%
Average Outcome (P)	-27.00
Average Outcome (R)	-0.43
Longest Win Streak	3
Longest Loss Streak	5



Method	P/L	Max DrawD	Average	Std Dev	Sharpe	SD Down	SD Up
None	-5.24%	7.99%	-0.248%	1.277%	(3.715)	1.229%	1.261%
Performance Metrics				Product Returns			
Monday		-0.34%		Overall		-5.24%	
Tuesday		-1.46%		FX Majors		-5.08%	
Wednesday		-3.67%		FX Crosses		0.31%	
Thursday		2.12%		Equities		4.74%	
Friday		-1.86%		Commodities		-5.01%	